

**IN THE UNITED STATES PATENT AND TRADEMARK OFFICE**

In re Application of :  
Nitzan MELAMED :  
Serial No. unassigned : Group Art Unit:  
Filed: herewith : Examiner: .  
For: CONSTANT VOLATILITY OR RISK INDICES

**INFORMATION DISCLOSURE STATEMENT**

Honorable Commissioner for Patents  
Alexandria, VA 22313-1450

Sir:

In accordance with the provisions of 37 C.F.R. 1.56, 1.97 and 1.98, the attention of the Patent and Trademark Office is hereby directed to the documents listed on the attached form PTO-1449. It is respectfully requested that the documents be expressly considered during the prosecution of this application, and that the documents be made of record therein and appear among the "References Cited" on any patent to issue therefrom.

This Information Disclosure Statement is being filed within three months of the U.S. filing date OR before the mailing date of a first Office Action on the merits. No certification or fee is required.

In accordance with 37 C.F.R. § 1.97(g) and (h), the filing of this IDS should not be construed as a representation that a search had been made or that information cited is, or is considered to be, material to patentability as defined in 37 C.F.R. § 1.56 (b), or that any cited document listed or attached is (or constitutes) prior art. Unless otherwise indicated, the date of publication indicated for an item is taken from the face of the item, and Applicant reserves the right to prove that the date of publication is in fact different.

No fee is believed to be required; however, the Commissioner is authorized to charge any deficiency in any fees pursuant to 37 CFR § 1.17 associated with this communication and to credit any excess payment to Deposit Account No. 08-0219.

Respectfully submitted,

HALE AND DORR LLP

A handwritten signature in black ink, appearing to read 'Luke J. Yeh', is written over the printed name.

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<b>INFORMATION DISCLOSURE CITATION IN AN APPLICATION</b>  <b>(PTO-1449)</b>				ATTY. DOCKET NO. 286643.121US1		SERIAL NO. unassigned	
				APPLICANT Nitzan MELAMED			
				FILING DATE herewith		GROUP	
<b>U.S. PATENT DOCUMENTS</b>							
EXAMINER'S INITIALS	PATENT NO.	DATE	NAME	CLASS	SUBCLASS	FILING DATE	
	5,148,365	09/15/92	Dembo			08/15/89	
	5,819,238	10/06/98	Fernholz			12/13/96	
	6,021,397	02/01/00	Jones et al.			12/02/97	
	2002/0138386 A1	09/26/02	Maggioncalda et al.			07/12/01	
	6,493,682 B1	12/10/02	Horrigan et al.			09/15/99	
	2003/0069826 A1	04/10/03	Guidi et al.			06/20/01	
<b>FOREIGN PATENT DOCUMENTS</b>							
EXAMINER'S INITIALS	PATENT NO.	DATE	COUNTRY	CLASS	SUBCLASS	Translation	
						Yes	No
	WO 92/15064	09/03/92	WO			X	
	WO 00/57260	09/28/00	WO			X	
	WO 02/17120 A2	02/28/02	WO			X	
<b>OTHER ART (Including Author, Title, Date, Pertinent Pages, Etc.)</b>							
	Finnerty, John D. Summer 1993. "Interpreting SIGNs." <i>Financial Management</i> . Vol. 22, No. 2, pp. 34-47.						
	Sarwar, Ghulam. February 2001. "Is Volatility Risk for the British Pound Priced in U.S. Options Markets?" <i>Financial Review</i> . Vol. 36, No. 1, pp. 55-.						
	Ederington, Louis, and Wei Guan. Winter 2002. "Why Are Those Options Smiling?" <i>Journal of Derivatives</i> . Vol. 10, No. 2, pp. 9-34.						
	Chance, Don M., Raman Kumar, and Don Rich. Spring 2002. "European Option Pricing with Discrete Stochastic Dividends." <i>Journal of Derivatives</i> . Vol. 9, No. 3, pp. 39-45.						
EXAMINER				DATE CONSIDERED			

EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP 609; draw line through citation if not in conformance and not considered. Include copy of this form with next communication to Applicant.